

**CREATION OF PSEUDO BLOCK TO ASSIST IN SYSTEM FOR
FACILITATING**

Abstract of the Disclosure

A system for facilitating the processing and settlement of securities trades is provided. The system includes a computer which receives trade execution information indicative of an executed trade by a first trading party and trade order information indicative of an executed trade by a second trading party. The system also includes software for determining block level trade execution information based upon the trade execution information and for determining block level trade order information based upon the trade order information. Further software is provided for comparing the block level trade execution information with the block level trade order information, and for determining that a match exists if the block level trade execution information and the block level trade order information correlate within a set of predefined acceptable trade parameters.